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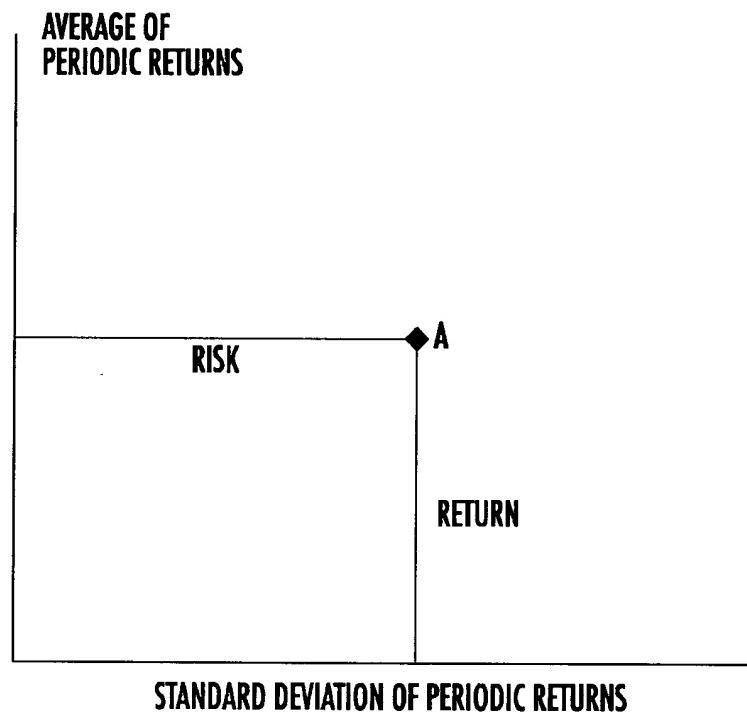


FIG. 1
(PRIOR ART)



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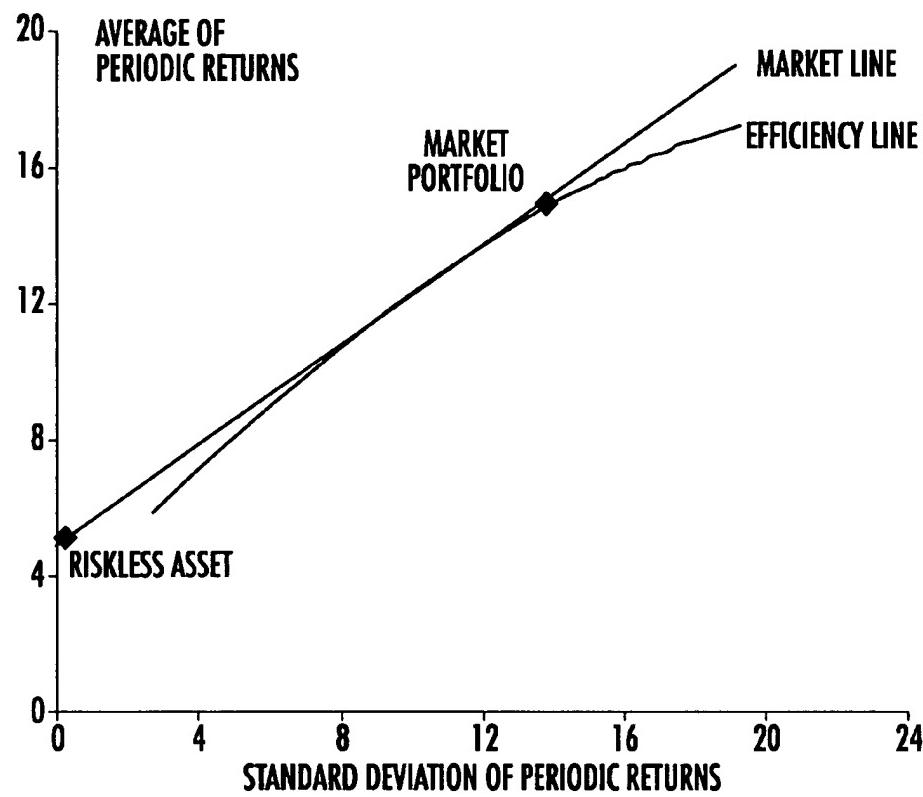


FIG. 2
(PRIOR ART)



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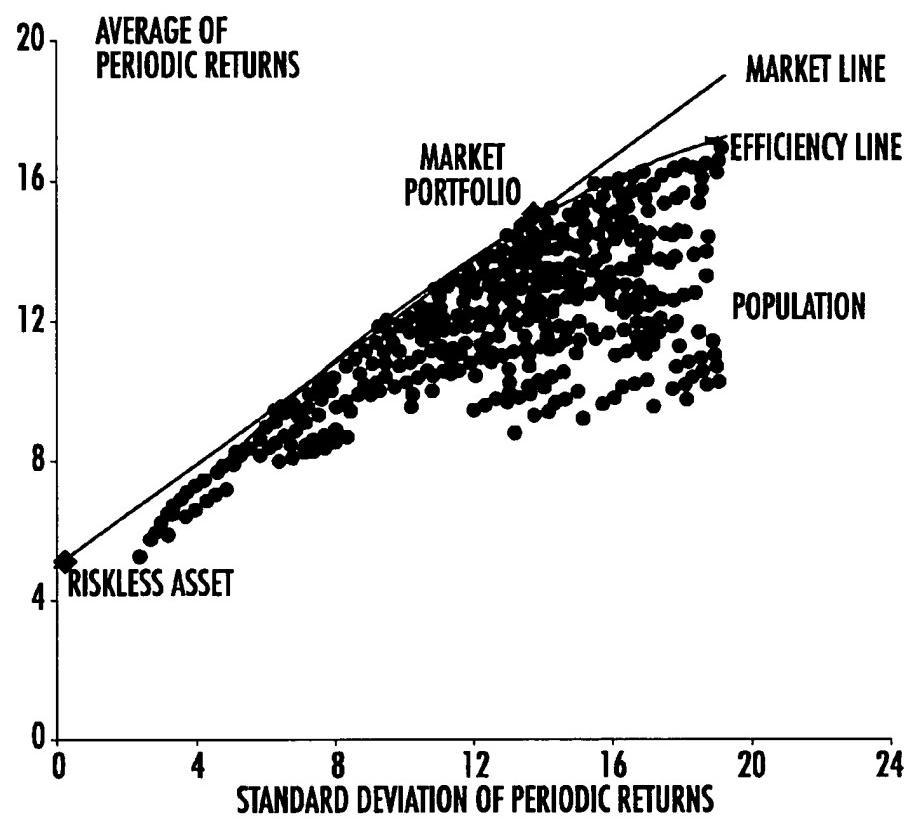


FIG. 3



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SECTORS	PERIODIC RETURNS					
	1	2	3	4	5	
<u>A</u>	AGG	(1.63)	(25.99)	3.69	9.29	4.91
	AAB	(0.90)	(18.80)	2.82	9.80	5.98
	AVG	0.58	(9.80)	1.85	6.73	4.93
	LRSK	0.68	0.68	0.71	0.70	0.73
	CON	(0.66)	(18.70)	0.24	7.47	7.04

	ALLOCATION ALTERNATIVES					PERIODIC RETURNS					
	AGG	AAB	AVG	LRSK	CON	1	2	3	4	5	
<u>B</u>	1	100%	0%	0%	0%	0%	(1.63)	(25.99)	3.69	9.29	4.91
	2	95%	5%	0%	0%	0%	(1.59)	(25.63)	3.65	9.32	4.97
	3	95%	0%	5%	0%	0%	(1.52)	(25.18)	3.60	9.16	4.92
	4	95%	0%	0%	5%	0%	(1.51)	(24.65)	3.55	8.86	4.71
	5	95%	0%	0%	0%	5%	(1.58)	(25.62)	3.52	9.20	5.02
	6	90%	10%	0%	0%	0%	(1.55)	(25.27)	3.61	9.34	5.02
		10,626	0%	0%	0%	100%	(0.66)	(18.70)	0.24	7.47	7.04

FIG. 4



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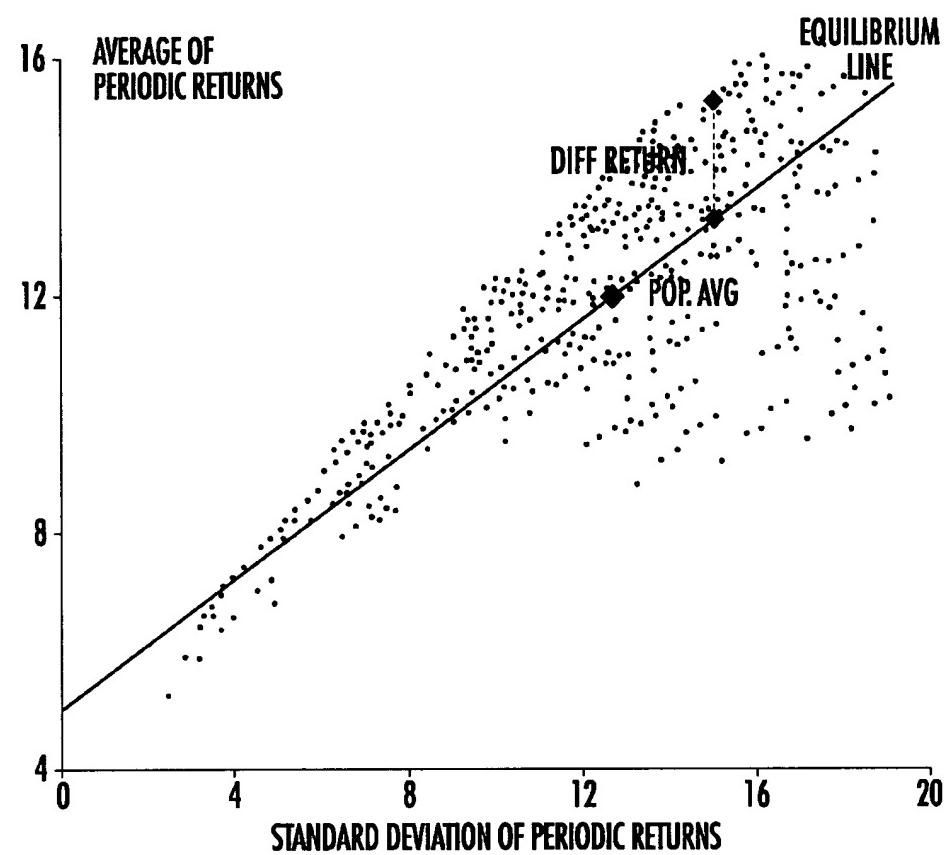


FIG. 5



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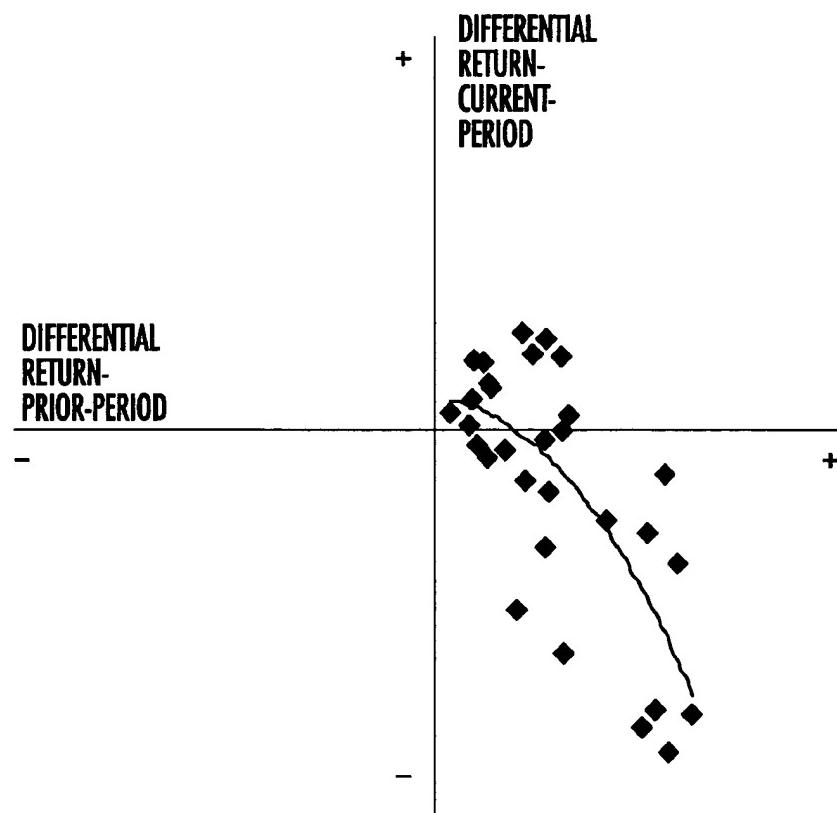


FIG. 6



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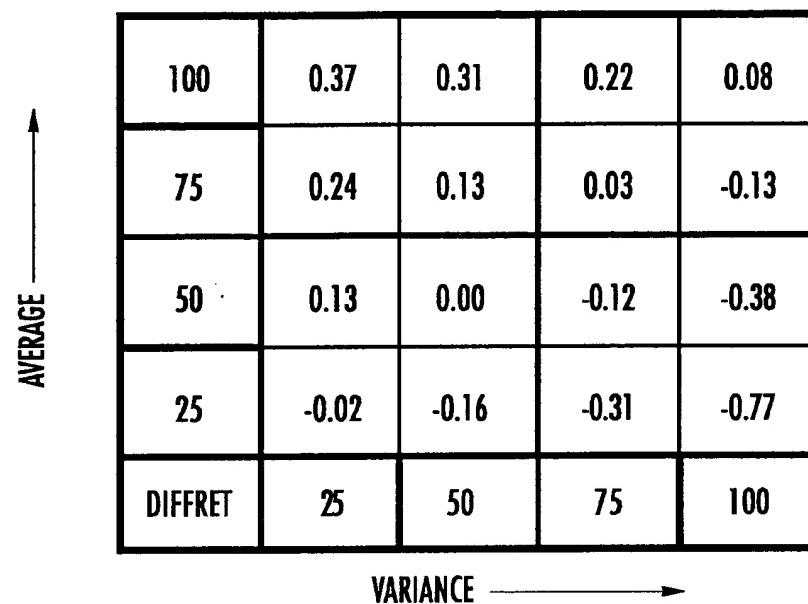


FIG. 7